

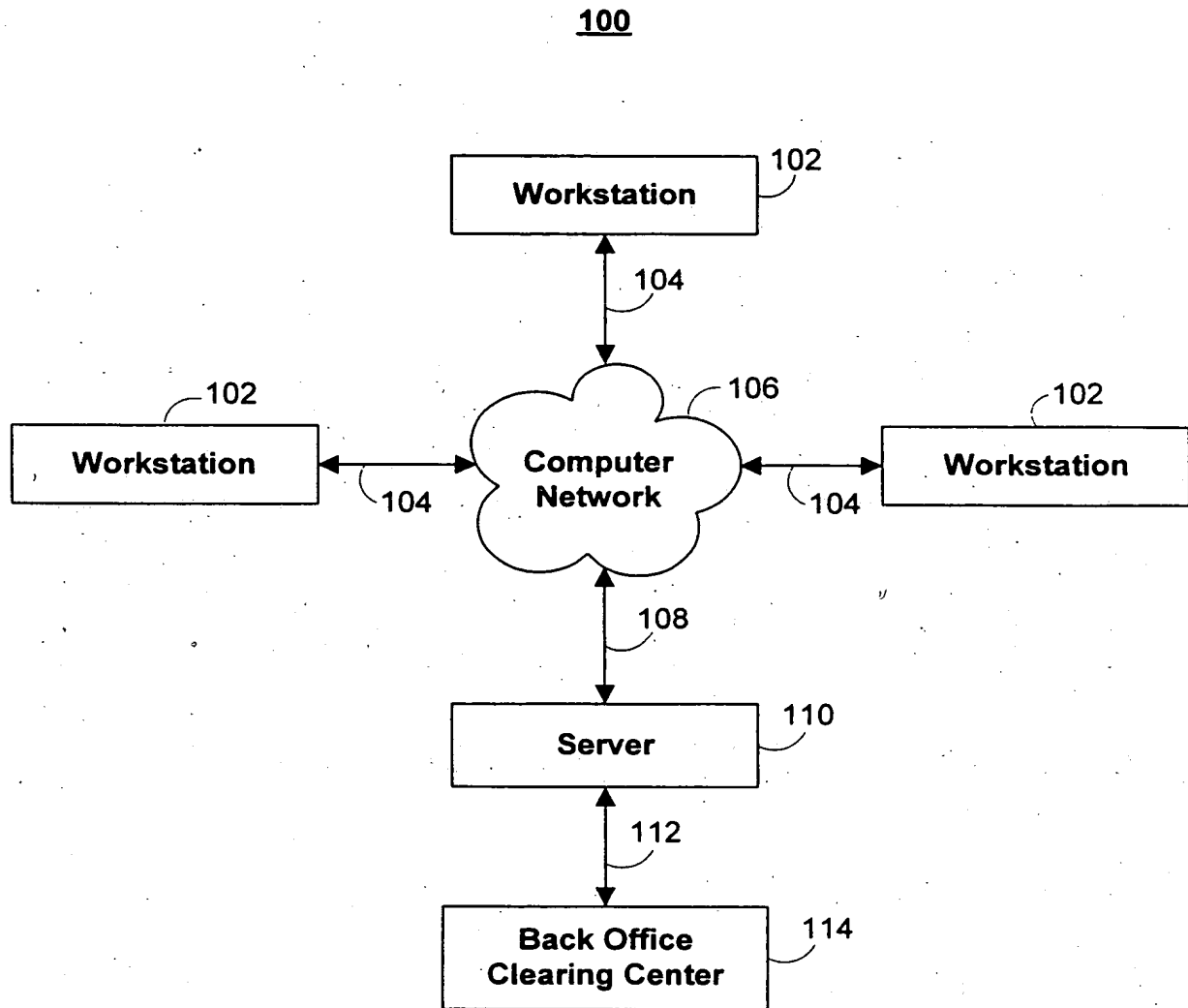


FIG. 1

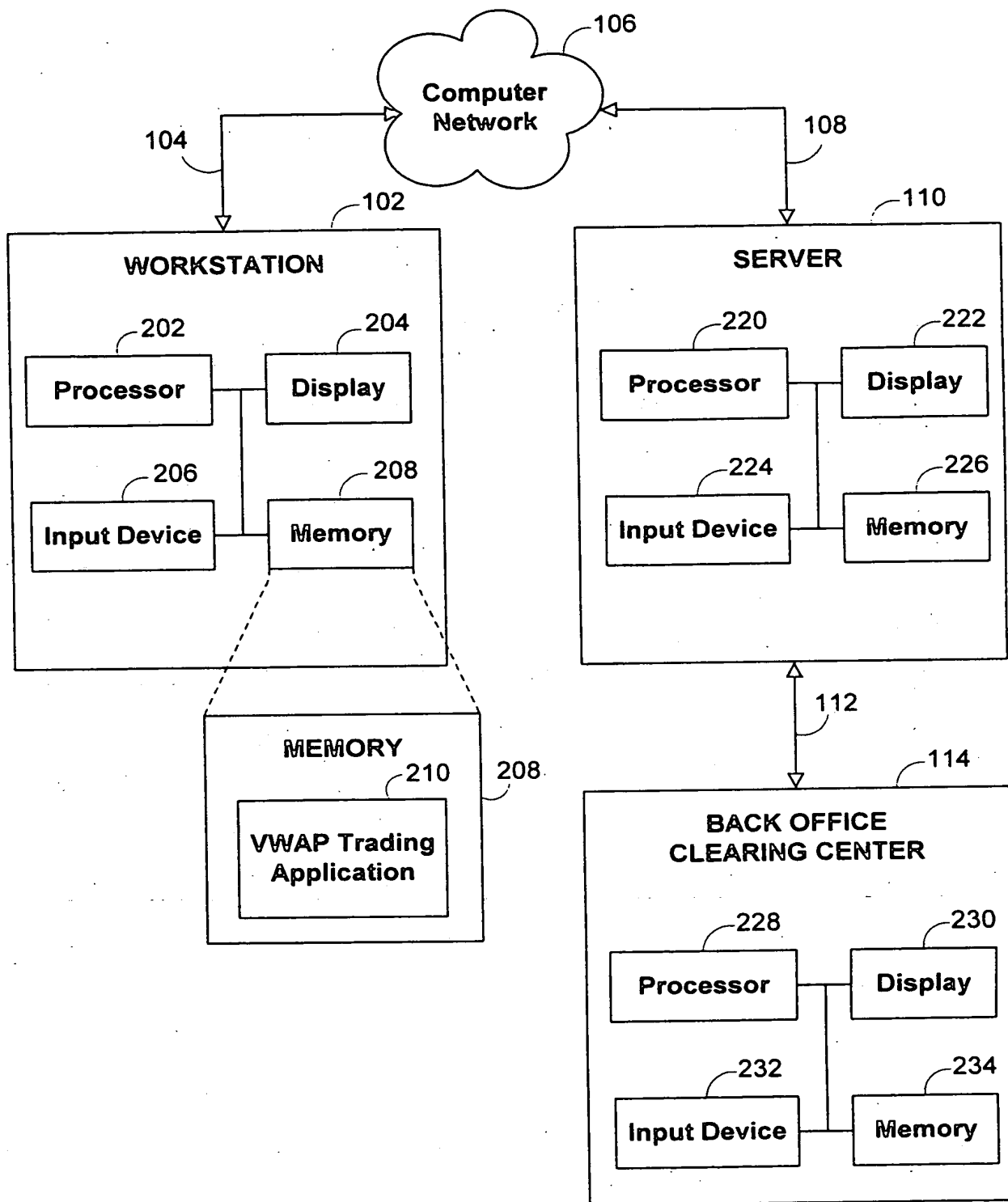


FIG. 2

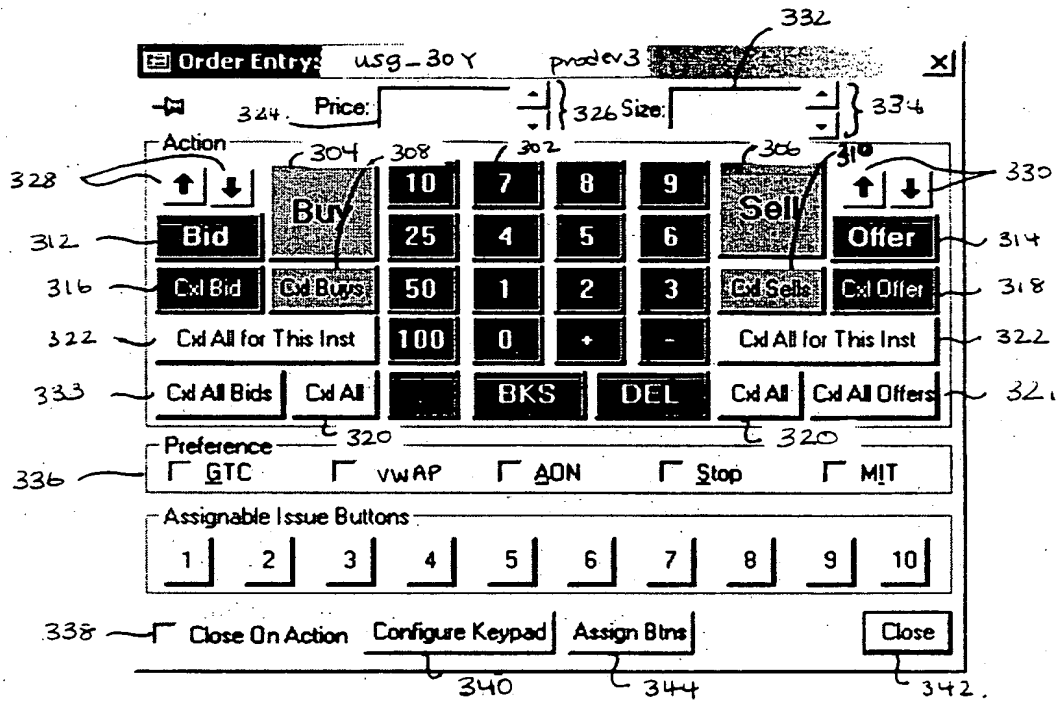


FIG. 3

Order Entry: usg_30Y
prodev3
✕

Price:
Size:

Action

↑ ↓	Buy	10	7	8	9	Sell	↑ ↓
Bid		25	4	5	6		Offer
Cxl Bid	Cxl Buys	50	-1-	-2-	-3-	Cxl Sells	Cxl Offer
Cxl All for This Inst		100	0	+	-	Cxl All for This Inst	
Cxl All Bids	Cxl All		BKS	DEL		Cxl All	Cxl All Offers

Preference
336

Session *

☒ VWAP
 ☐ AON
 ☐ Stop
 ☐ MIT

Session
User Buttons

07:30-08:00
 10:00-11:00
 09:00-15:00
 6/26 07:00 - 6/27 15:00

Action
Configure Keypad
Assign Btms
prodev3
Close

FIG. 4

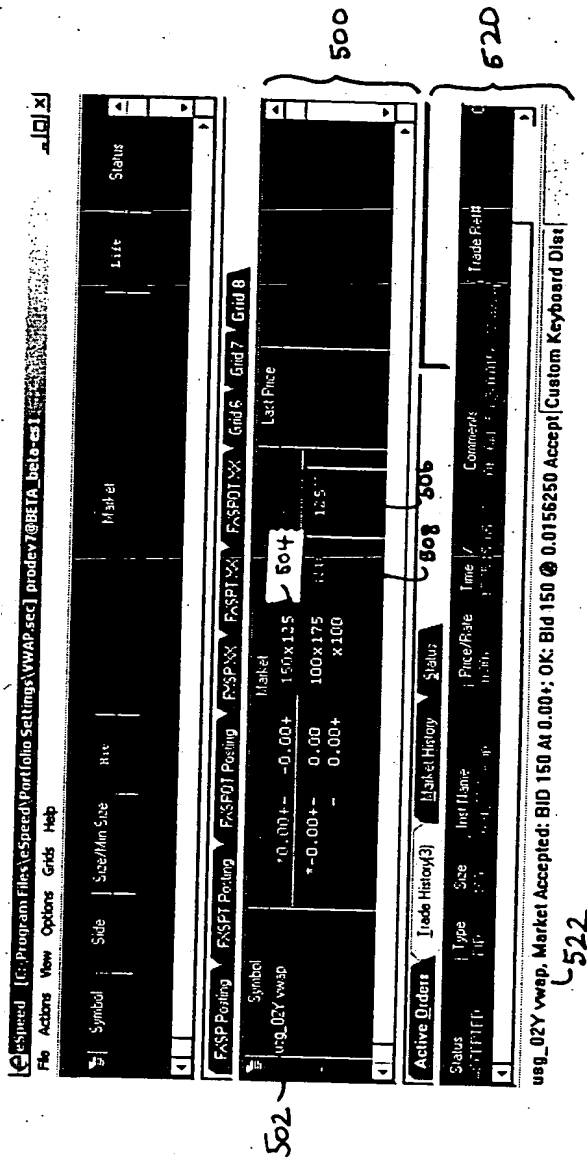
Applicants : Howard W. Lutnick et al. Docket No.: CF-71
Application No. : Not yet assigned Filed: Concurrently Herewith
For : SYSTEMS AND METHODS FOR PROVIDING
VOLUME-WEIGHTED AVERAGE PRICE AUCTION TRADING
Agent : Philip R. Poh, Reg. No. 51,176, Tel: (212)596-9000 Sheet 5 of 6

Docket No.: CF-71

Filed: Concurrently Herewith

Agent - : Philip R. Poh, Reg. No. 51,176, Tel: (212)596-9000

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5/6/11

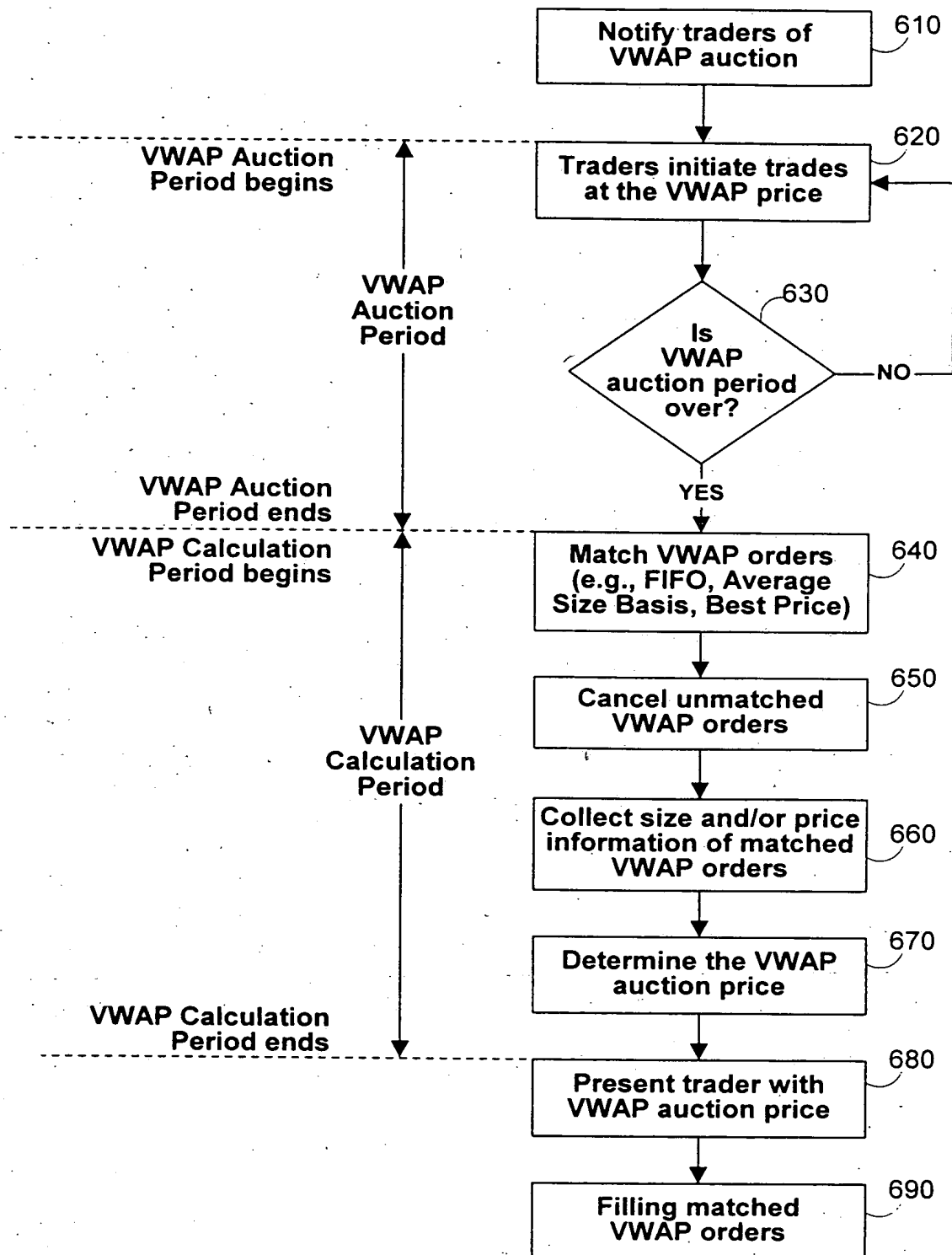


FIG. 6